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Shmuel Friedland

and

Eitan Tadmor

INSTITUTE FOR COMPUTER APPLICATIONS IN SCIENCE AND ENGINEERING

NASA Langley Research Center, Hampton, Virginia 23665

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Shmuel Friedland
Institute of Mathematics and Computer Sciences
Hebrew University of Jerusalem

Eitan Tadmor[*]
Institute for Computer Applications in Science and Engineering

ABSTRACT

We show that any spectrally dominant vector norm on matrices which is invariant under isometries, dominates the numerical radius, $r(\cdot)$. Thus, the celebrated Lax-Wendroff stability condition, $r(\cdot) \leqslant 1$, [4], defines a maximal isometrically invariant stable set.

1. Introduction

The study of many iterative procedures involves the question of uniform power-boundedness of elements in a set F of $n \times n$ complex valued matrices. That is, one is interested in the existence of a constant $K > 0$ such that for every matrix $A \in F$

$$|A^k| < K, \quad k = 1, 2, \ldots . \tag{1.1}$$

Such a set F is called a stable set. Here $|\cdot|$ denotes a <u>vector norm</u> on M_n — the algebra of $n \times n$ complex valued matrices. It is customary to call such norm a generalized matrix norm, to distinguish $|\cdot|$ from a matrix norm, $\|\cdot\|$, which in addition to being a vector norm on M_n is also submultiplicative, i.e., $\|AB\| < \|A\| \|B\|$. We think, however, that the term "generalized matrix norm" is confusing and we prefer to call the norm, $|\cdot|$, vector norm on matrices, or simply vector norm.

Since M_n is finite dimensional, all vector norms on M_n are equivalent and hence the stability of F does not depend on the particular choice of a vector norm. We would like to study stable sets. A complete characterization of such sets was given by H. O. Kreiss in [3]; his conditions, however, are hard to verify and whence difficult to apply. One tries, therefore, to simplify Kreiss' conditions by putting additonal assumptions on the stable set F . A natural assumption which is fully justified in applications is

    (i) F is a convex set.

Next, to simplify the problem in question, we shall suppose

(ii) $e^{i\theta}F = F$,   i.e., $A\varepsilon F$ iff $e^{i\theta}A\varepsilon F$,   for all real θ.

(iii)   **F** contains an open neighborhood of the zero matrix.

Finally we note that the power-boundedness (1.1) holds for any A in the closure of **F** , so we may assume

(iv)   **F** is a closed set.

We call a vector norm $|\cdot|$ a <u>stable norm</u>, if its unit ball is a stable set. Assumptions (i)-(iv) imply, therefore, that **F** is the unit ball of some stable norm, $|\cdot|$,

$$F = \{A \mid |A| \leqslant 1\}. \tag{1.2}$$

So, we may as well study stable norms. It easily follows that every A in a stable set **F** , satisfies the von Neumann condition

$$\rho(A) \leqslant 1, \tag{1.3}$$

$\rho(A)$ denoting the <u>spectral radius</u> of   A .   Hence, taking   **F**   to be in particular the unit ball of a stable norm $|\cdot|$,   we find for such a norm

$$\rho(A) \leqslant |A| \quad \text{for all } A\varepsilon M_n. \tag{1.4}$$

A vector norm $|\cdot|$ satisfying the above inequality is called <u>spectrally dominant</u>, and we conclude that spectral dominance is necessary for a vector

norm to be stable. Thus we arrive at the following

Problem: <u>Which spectrally dominant vector norms on</u> M_n <u>are stable?</u>

Let $(\cdot,\cdot)$ be a given inner product on $\mathbb{C}^n$— the space of n-th column complex vectors. Also, any $A \varepsilon M_n$ defines a operator $A : \mathbb{C}^n \to \mathbb{C}^n$ in the obvious way. The numerical radius of A is then defined by

$$r(A) = \max_x |(Ax,x)/(x,x)|. \qquad (1.5)$$

It is well-known that $r(\cdot)$ is a vector norm. In 1964 Lax and Wendroff [4] showed for the Euclidian inner product $(x,y) = y^*x$, that $r(\cdot)$ is a stable norm, i.e., that the set

$$\{A \mid r(A) \leqslant 1\} \qquad (1.6)$$

is a stable one; their proof proceeds by induction on the dimension n . In fact, the numerical radius $r(\cdot)$ induced by a general inner product— necessarily of the form $(x,y) = y^*Hx$, $H = T^*T > 0$ -- is a stable norm as well [6]. Indeed, its unit ball is similar to the set (1.6), with T being the similarity transformation. The aim of this paper, is to show that the Lax-Wendroff condition, $r(\cdot) \leqslant 1$, is optimal in the following sense.

Main Theorem. <u>Let</u> $F \subseteq M_n$ <u>be a stable set satisfying the assumptions</u> (i)-(iv). <u>Assume furthermore that</u> F <u>is invariant under similarity by isometries; that is</u>

$$U F U^{-1} = F , \text{ \underline{for all}} \ U \ \underline{\text{such that}} \ (Ux, Ux) = (x, x). \qquad (1.7)$$

Then **F** is contained in the set (1.6).

The above result implies

Corollary. Any spectrally dominant vector norm which is invariant under similarity by isometries, is stable.

We close this section by an interesting conjecture of C. Johnson [2] (which is stated there in an equivalent form)

Conjecture: Any spectrally dominant norm is stable.

2. Invariant Norms.

Lemma 1. Assume that the vector norm $|\cdot|$ is invariant under the similarity by a matrix U,

$$|UAU^{-1}| = |A| \quad \underline{\text{for all}} \quad A \varepsilon M_n. \tag{2.1}$$

Then U is similar to a diagonal matrix Λ,

$$\Lambda = \text{diag}(\lambda_1, \ldots, \lambda_n), \qquad |\lambda_i| = |\lambda_j| \quad , \quad 1 \leq i, j \leq n. \tag{2.2}$$

Proof: Suppose first

$$Ux = \lambda_i x, \qquad U^t y = \lambda_j y, \qquad x, y \neq 0,$$

where U^t is the transpose of U. For $A = xy^t$ we then have

$$UAU^{-1} = \lambda_i \lambda_j^{-1} A,$$

so $|\lambda_i| = |\lambda_j|$ by (2.1). It is left to show that U is similar to diagonal matrix. Assume to the contrary that U is similar to an upper triangular matrix $V = (v_{ij})_1^n$

$$U = TVT^{-1} \quad \text{with} \quad v_{11} = v_{22} = \lambda, \ v_{12} = 1.$$

Noting that $\lambda \neq 0$, we choose

$$A = TBT^{-1},$$

where the only non-zero entry of $B = (b_{ij})_1^n$ is $b_{22} = \lambda^{-2}$.

A straightforward calclation shows that the (1,2) entry of $T^{-1}(U^k A U^{-k})T$ is k^2. The matrices $U^k A U^{-k}$ are, therefore, not uniformly bounded. On the other hand, (2.1) yields

$$|U^k A U^{-k}| = |A|$$

and in particular, the matrices $U^k A U^{-k}$, are uniformly bounded. The above contradiction establishes the lemma.

By Lemma 1, the study of invariant norms is reduced to invariance under diagonal matrices of the form (2.2). We continue by considering invariance under such type of similarities.

For each $A=(a_{ij})$ let $\text{diag}(A)$ denotes the diagonal matrix $\text{diag}(a_{11},\ldots, a_{nn})$. We have

Lemma 2. **Let** $|\cdot|$ **be a vector norm on** M_n, **invariant under the similarity by a diagonal matrix** $\Lambda = \text{diag}(\lambda_1,\ldots,\lambda_n)$, $|\lambda_i|=|\lambda_j|$, $1 \leq i,j \leq n$. **Assume that** $\lambda_i \neq \lambda_j$ **for** $i \neq j$. **Then**

$$|\text{diag}(A)| \leq |A|. \tag{2.3}$$

Proof: From the Λ- invariance it follows

$$\left|\frac{1}{m+1}\sum_{k=0}^m \Lambda^k A \Lambda^{-k}\right| \leq \frac{1}{m+1}\sum_{k=0}^m |\Lambda^k A \Lambda^{-k}| = |A|.$$

Let A_m denote the matrix on the left

$$A_m = \left(a_{ij}^{(m)}\right) = \frac{1}{m+1} \sum_{k=0}^{m} \Lambda^k A \Lambda^{-k}.$$

We have

$$a_{ii}^{(m)} = a_{ii}, \qquad a_{ij}^{(m)} = a_{ij} \frac{1 - \left(\frac{\lambda_i}{\lambda_j}\right)^{m+1}}{(m+1)\left(1 - \frac{\lambda_i}{\lambda_j}\right)} \qquad \text{for } i \neq j.$$

Let $m \to \infty$ and obtain (2.3).

Theorem 1. Let $|\cdot|$ be a vector norm on M_n invariant under similarity by isometries; that is

$$|UAU^{-1}| = |A|, \quad \text{for all} \quad U \quad \text{such that} \quad (Ux, Ux) = (x, x). \qquad (2.4)$$

Then $|\cdot|$ is spectrally dominant if and only if $|\cdot|$ dominates the numerical radius (1.5)

$$r(A) \leqslant |A|. \qquad (2.5)$$

Proof. The numerical radius is a stable norm, hence the sufficiency of (2.5) is obvious since

$$\rho(A) \leqslant r(A). \qquad (2.6)$$

We turn now to prove the necessity of (2.5). We consider first the Euclidean inner product $(x, y) = y^* x$; the corresponding numerical radius (1.5) is denoted by $r_I(A)$, and the isometries in this case are unitary matrices. They include in particular any diagonal matrix whose spectrum lies on the unit

circle. So we may apply Lemma 2 yielding (2.3). For $A = (a_{ij})_1^n$ we have

$$\rho\big(\text{diag}(A)\big) = \max_{1 \leqslant i \leqslant n} |a_{ii}|.$$

The assumption that $|\cdot|$ is spectrally dominant therefore implies

$$\max_{1 \leqslant i \leqslant n} |a_{ii}| = \rho\big(\text{diag}(A)\big) \leqslant |\text{diag}(A)| \qquad (2.7)$$

which combined with (2.3) gives us

$$\max_{1 \leqslant i \leqslant n} |a_{ii}| \leqslant |A|. \qquad (2.8)$$

Since $\rho(\cdot)$ and $|\cdot|$ are both unitarily invariant, it follows that (2.8) holds for any matrix unitarily similar A. Let V be a unitary matrix with first column x, $x^*x = 1$. Employing (2.8) for $V^*AV = (\alpha_{ij})$ we get

$$|x^*Ax| = |\alpha_{11}| \leqslant |V^*AV| = |A|.$$

Since for any x, $x^*x = 1$, we can find a unitary V whose first column is x, we conclude

$$r_I(A) \equiv \max_{x^*x=1} |x^*Ax| \leqslant |A|. \qquad (2.9)$$

Consider now a general inner product $(\cdot,\cdot)$; it is necessarily of the form

$$(x,y) = y^*Hx \qquad (2.10)$$

with a positive Hermitian H. For the corresponding numerical radius, $r(\cdot)\equiv r_H(\cdot)$, it is straightforward to show

$$r_H(A) = r_I\left(H^{1/2}AH^{-1/2}\right). \qquad (2.11)$$

Let $|\cdot|_H$ be another norm on M_n given by

$$|A|_H = |H^{-1/2}AH^{1/2}|. \qquad (2.12)$$

Since the isometries in this case consist of matrices U such that $H^{1/2}UH^{-1/2}$ is unitary, we find on account of (2.4) that the new norm $|\cdot|_H$ is unitarily invariant; by (2.9) therefore

$$r_I(B) \leqslant |B|_H.$$

This inequality is equivalent to (2.5) in view of (2.11)-(2.12). The proof of the theorem is completed.

We note that in the course of proving necessity in the last theorem, we did not use but the spectral dominance for diagonal matrices. When combined with the unitary invariance, however, it is equivalent to the spectral dominance (1.4), as easily seen by considering the Schur triangular form.

Proof of Main Theorem. Our assumptions imply that F is the unit ball of some vector norm $|\cdot|$ which necessairly satisfies (2.4). Since F is stable, the norm $|\cdot|$ is spectrally dominant. By Theorem 1, it dominates the numerical radius as well; whence $r(A)\leqslant|A|\leqslant 1$ and F is contained in the set (1.6).

3. An Open Problem.

Let $|\cdot|$ be a unitarily invariant vector norm on M_n. For $x \varepsilon \mathbb{C}^n$ denote

$$D(x) = \text{diag}(x_1, \ldots, x_n) \qquad (3.1)$$

and then define a vector norm $\|\cdot\|$ on $\mathbb{C}^n$

$$\|x\| = |D(x)|. \qquad (3.2)$$

Since $|\cdot|$ is unitarily invariant, it follows

$$\|Px\| = \|x\| \qquad (3.3)$$

for all permutation matrices P; that is $\|x\|$ is a symmetric norm. Vice versa, if $\|\cdot\|$ is a norm on $\mathbb{C}^n$, we can define a unitarily invariant vector norm $|\cdot|$ on M_n, as follows

$$|A| = \max_{U \varepsilon \mathbf{U}} |\text{diag}(UAU^{-1})|. \qquad (3.4)$$

Here $\mathbf{U}$ stands for the set of all unitary matrices, and the norm on the right is the norm of the n-tuple diagonal entries being viewed as a vector in $\mathbb{C}^n$. The norm $|\cdot|$ is a minimal invariant in view of (2.3). Clearly $|\cdot|$ is spectrally dominant iff

$$\|x\| \geq \max_{1 \leq i \leq n} |x_i|. \qquad (3.5)$$

In particular, let $\|x\|_p$ be the Holder norm

$$\|x\|_p = \left(\sum_{i=1}^{n} |x_i|^p \right)^{1/p}, \tag{3.6}$$

and denote by $|\cdot|_p$ the corresponding invariant norm given by (3.4). Since $|\cdot|_p$ is stable we have the inequality

$$|A^k|_p \leqslant K_{p,n} |A|_p^k, \quad k = 1,2,\ldots. \tag{3.7}$$

For $p = \infty$ equality sign holds in (3.5), we have $|A|_\infty = r_I(A)$ and hence

$$K_{\infty,n} = 1 \tag{3.8}$$

as

$$r_I(A^k) \leqslant r_I^k(A). \tag{3.9}$$

This was the Halmos conjecture [1]. See [5] for a short proof.

Problem. <u>For which values of</u> p , 1<p<∞, <u>the constants</u> $K_{p,n}$ <u>are uniformly bounded in</u> n?

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